Yvann LE FAY

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EDUCATION

École Normale Supérieure Paris-Saclay   Orsay, France
M.Sc. *in Applied Mathematics and Machine Learning, MVA*   *2023 - 2024*
- Optimal transport, reinforcement learning, bayesian machine learning, kernel methods, diffusion models

ENSAE   Palaiseau, France
M.Eng. *in Statistics and Financial Mathematics*   *2020 - 2024*
- Copulas and financial applications, pricing and hedging of derivatives, hidden Markov models and SMC methods, high-dimensional statistics, ML for portfolio management and trading, algorithmic trading, GARCH and stochastic volatility models, extreme-value theory, interest rate curve models, advanced statistics

Paris-Saclay University   Orsay, France
B.Sc. *in Fundamental Mathematics*   *2020 - 2021*

Lycée Henri-IV   Paris, France
Program in math, computer science and physics leading to nationwide entrance examinations to the Grandes Écoles   *2018 - 2020*

EXPERIENCE

Aalto University - Simo Särkkä's group   Espoo, Finland
Research internship, supervised by Adrien Corenflos   *May 2023 - Sep. 2023*
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INRIA - MIND   Palaiseau, France
Research internship, supervised by Demian Wassermann   *Jan. 2023 - Mar. 2023*
- Worked on variational inference methods.

Lombard Odier Investment Managers' - Multi-Asset   Geneva, Switzerland
Off-cycle internship as a quantitative researcher, supervised by Serge Tabachnik   *Jun. 2022 - Nov. 2022*
- Contributed to a proprietary scalable and highly modular framework for backtesting cross-asset trading strategies. Researched, implemented and backtested strategies (ARPs, Vol, Momentum). Implemented data mining procedures and modern regression methods. Contributed to a statistics and reporting library. Received a renewal offer.

Société Générale (CDN, Retail Banking)   Paris, France
Internship in data science and risk analysis, supervised by Pierre Bouché   *Jun. 2021 - Aug. 2021*
- Backtested a credit decision tool, detected outliers in audit logs. Conducted a study on omnichannel customer behaviours as part of the fusion between Société Générale and Crédit du Nord.

PROGRAMMING SKILLS

Languages: Python, Ocaml, Wolfram Language, SQL
Environments: Git, Linux, Bloomberg, Excel
Libraries and others: JAX, PySpark, Dask, blp

OTHERS

Languages: French, English
Citizenships: French, Swiss